

**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**

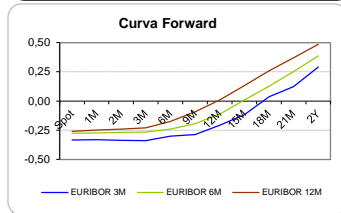
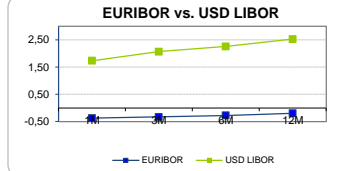
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

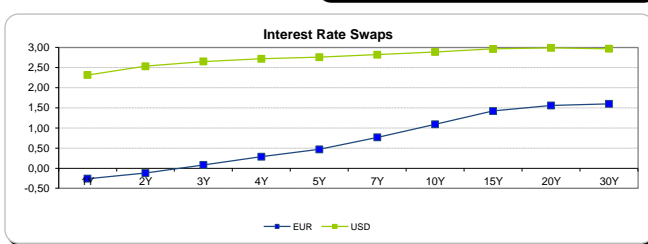
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,7396	2	16	0,5001	-0,8117
3M	-0,3270	0	0	3M	2,0714	1	26	0,5999	-0,7420
6M	-0,2710	0	1	6M	2,2593	1	23	0,7029	-0,6590
12M	-0,1910	0	0	12M	2,5326	1	23	0,9178	-0,5308

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2583	0	1	0,0070	0,8919	1,4259
2Y	-0,1220	0	0	0,2464	1,0376	1,5200
3Y	0,0810	0	0	0,4591	1,1657	1,6015
4Y	0,2870	0	-1	0,6372	1,2765	1,6724
5Y	0,4700	0	-1	0,7914	1,3718	1,7320
7Y	0,7670	0	-2	1,0399	1,5305	1,8402
10Y	1,0930	0	-3	1,3108	1,6923	1,9366
15Y	1,4220	0	-2	1,5603	1,8169	1,9721
20Y	1,5600	-1	-1	1,6582	1,8374	1,9304
30Y	1,6010	-1	-1	1,6628	1,7804	1,8336

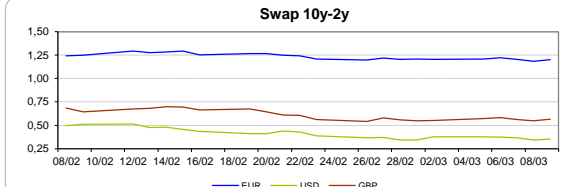
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3160	2	21	2,7815	2,9325	2,9680
2Y	2,5340	2	21	2,8587	2,9572	2,9790
3Y	2,6520	3	19	2,8530	2,9435	3,0010
4Y	2,7170	3	17	2,8835	2,9585	3,0205
5Y	2,7590	3	15	2,9005	2,9625	3,0680
7Y	2,8200	2	11	2,9320	3,0060	3,0690
10Y	2,8910	2	9	3,0070	3,0435	3,0875
15Y	2,9640	2	8	3,0225	3,0650	3,0855
20Y	2,9890	2	7	3,0285	3,0495	3,0560
30Y	2,9690	2	6	2,9970	2,9990	3,0000

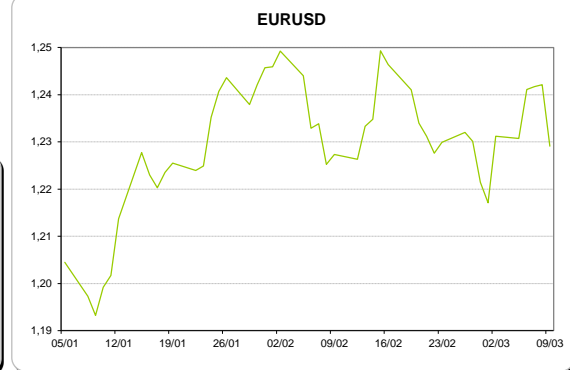
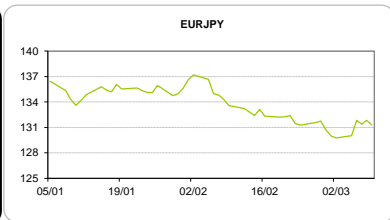
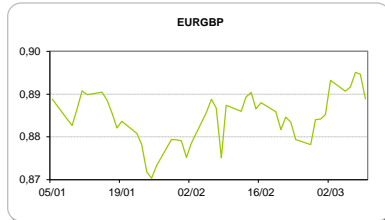


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,24	1,63	2,76	OT 2Y	-0,095	0,01	0,20
JETFUEL	630,88	10,57	24,86	OT 5Y	0,530	0,02	0,00
DIESEL	581,13	10,57	22,00	OT 10Y	1,863	0,04	-15,10
COBRE	6.823,00	-117,00	-12,00	BUND 10Y	0,224	1,23	-11,40
ZINCO	3.228,00	-32,50	-200,25	SCHATZ 2Y	0,078	-0,23	-8,30
OURO	1.324,26	2,29	8,11	T-NOTE 10Y	3,602	2,01	4,80
TRIGO	486,00	-13,25	25,00	T-NOTE 2Y	2,774	0,78	8,60
LICENÇA C02	11,12	0,00	1,89	GILT 10Y	1,679	1,85	-5,70



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2291	-1,05%	0,15%	1,2376	1,2466	1,2662
EUR/GBP	0,88893	0,64%	-0,17%	0,8915	0,8943	0,9008
EUR/JPY	131,31	0,40%	1,74%	131,31	131,31	131,31
EUR/CHF	1,1702	0,07%	-1,63%	1,1691	1,1680	1,1656
EUR/BRL	4,0069	0,33%	0,81%	4,0708	4,1372	4,2684
EUR/PLN	4,1928	0,25%	-0,16%	4,2123	4,2330	4,2799



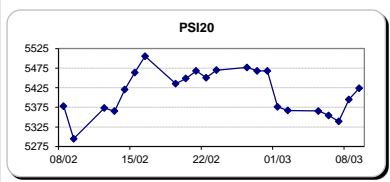
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2291	0,8889	131,31	1,1702	10,1462	7,4496	1,5803	1,57011	4,0069	9,5798
USD	0,8117	-	0,721	106,945	0,9500	8,2445	6,0466	1,2835	1,2762	3,2464	7,7846

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	4,755	-0,52	-8,04
BANCO BPI	1,148	-1,03	-2,13
BCP	0,2892	-1,13	6,32
CORT. AMORIM	10,020	0,20	-2,72
CTT	3,168	0,64	-9,67
EDP	2,921	0,27	1,25
EDP R	7,405	0,47	6,29
GALP	15,090	2,55	-1,53
J MARTINS	15,310	2,34	-5,46
MOTA ENGIL	3,795	-0,13	3,60
NOS	5,085	1,94	-7,22
PHAROL	0,238	1,28	-4,80
NAVIGATOR	4,504	-1,18	5,93
REN	2,500	0,24	0,85
SEMAPA	19,300	1,05	8,46
SONAE CAP.	0,955	1,38	7,67
SONAE SGPS	1,150	0,00	2,13

Maiores ganhos/perdas	
Título	Variação %
GALP	2,55
J MARTINS	2,34
NOS	1,94
SONAE CAP.	1,38
PHAROL	1,28
MOTA ENGIL	-0,13
ALTRI	-0,52
BANCO BPI	-1,03
BCP	-1,13
NAVIGATOR	-1,18



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.423,80	0,53%	0,66%	5.793,38	4.569,07
CAC40	5.274,40	0,39%	-0,72%	5.567,03	4.939,87
ESTX 50 PR	3.420,54	0,21%	-2,38%	3.708,82	3.306,66
XTRA DAX	12.346,68	-0,07%	-4,42%	13.596,89	11.830,98
S&P 500	2.771,88	1,20%	3,68%	2.872,87	2.322,25
IBEX 35	9.686,10	0,41%	-3,56%	11.184,40	9.494,50
NIKKEI 225	21.469,20	0,47%	-5,69%	24.129,34	18.224,68

